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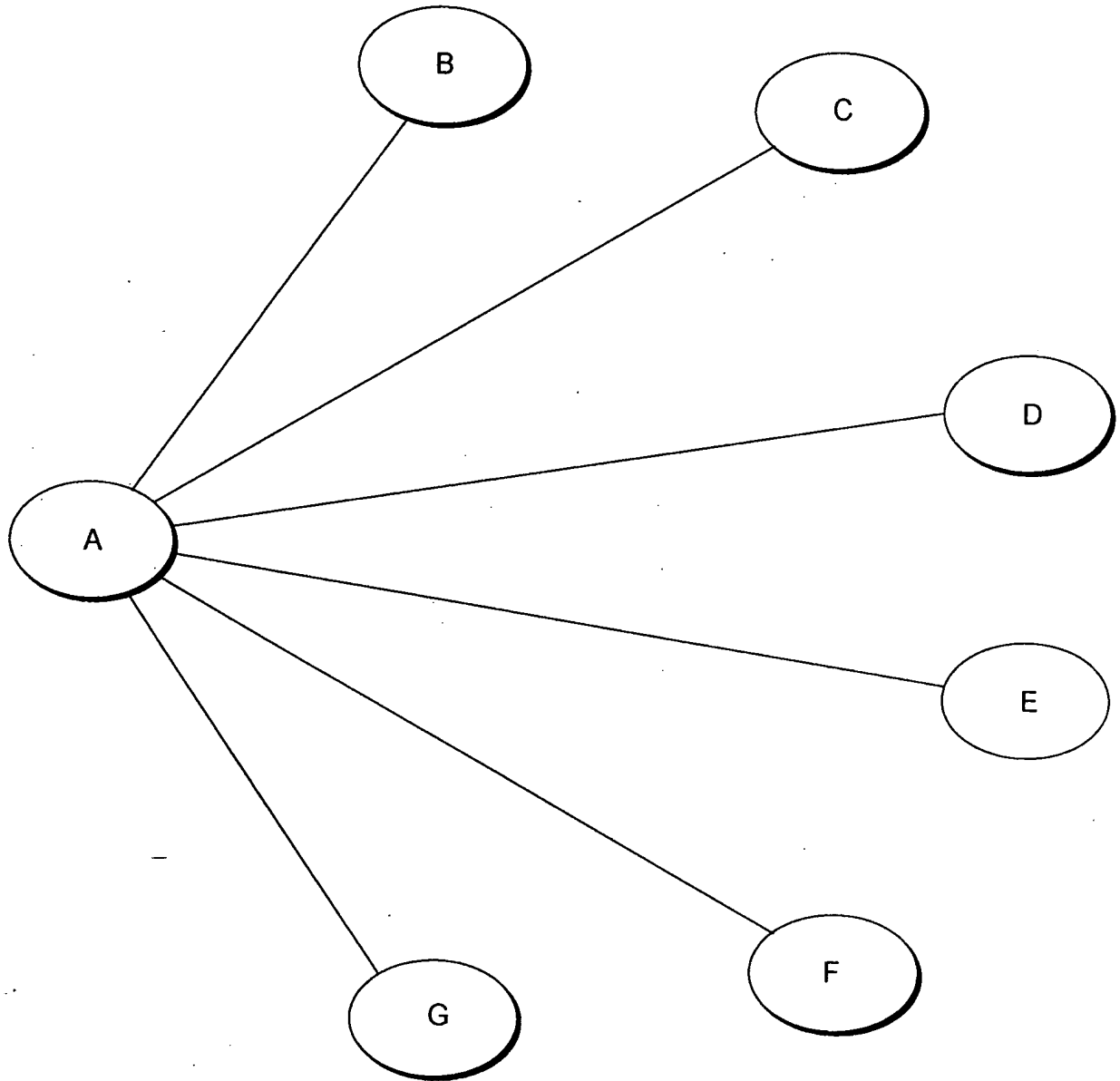


Fig. 1A



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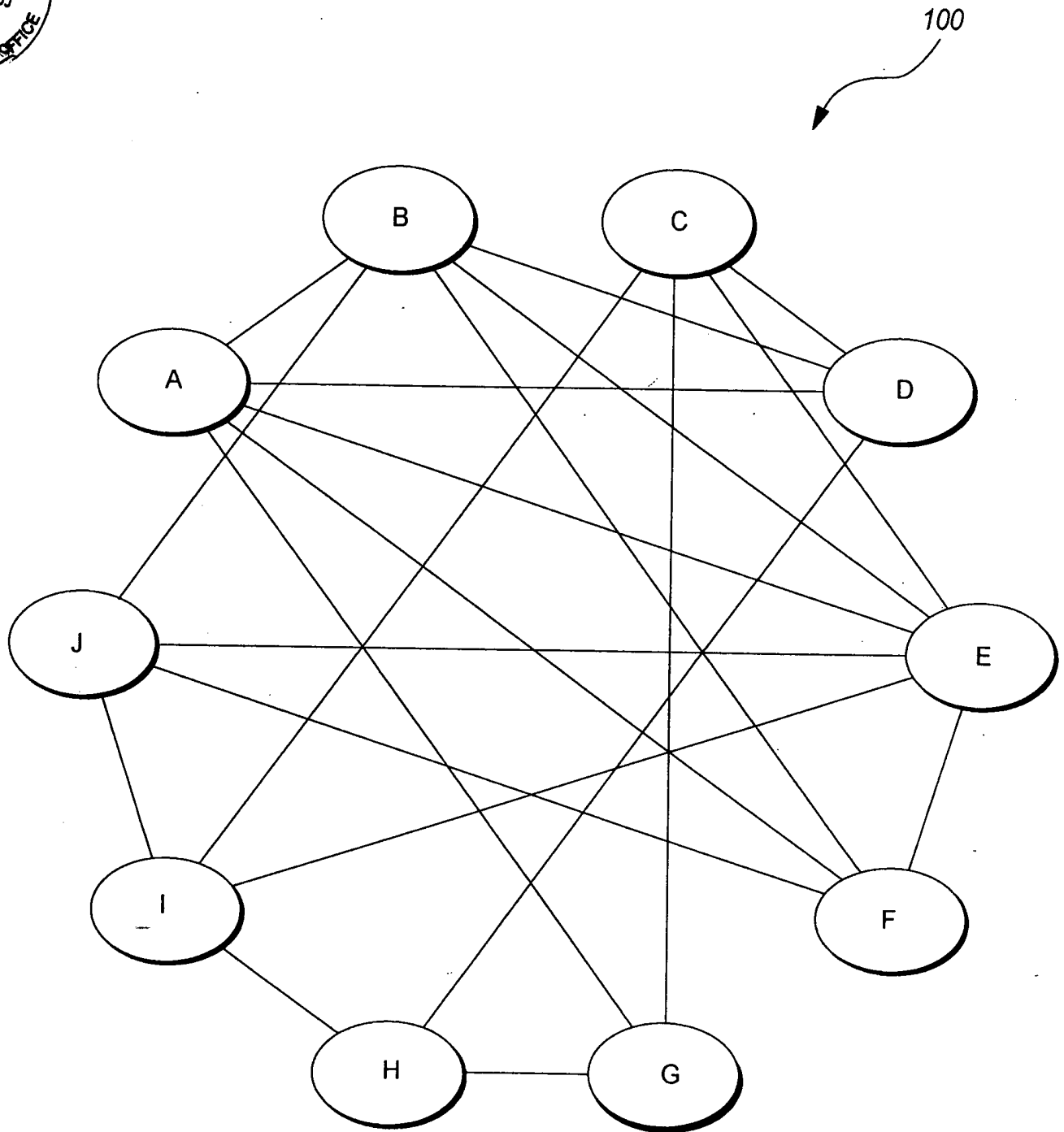


Fig. 1B

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200

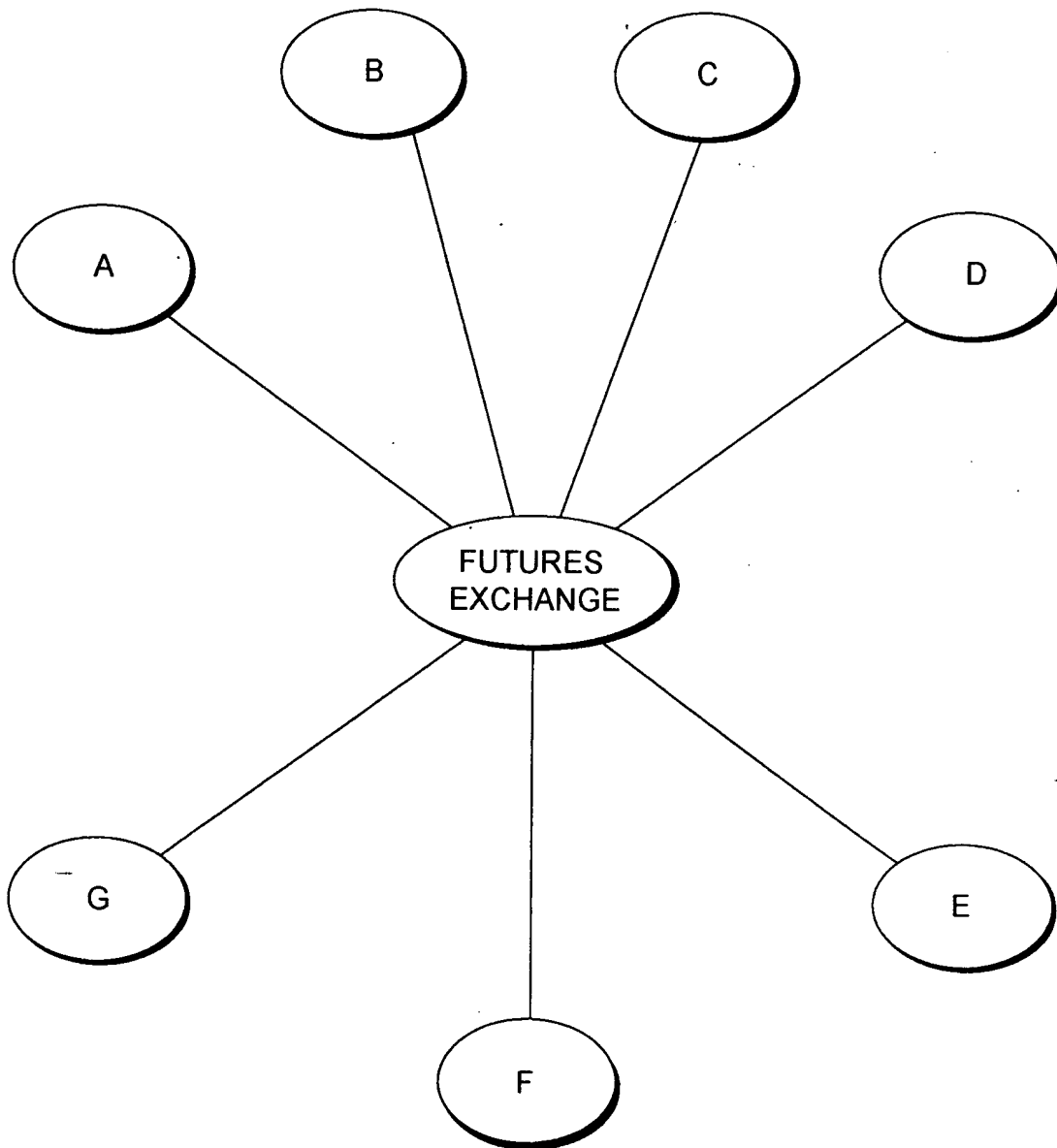


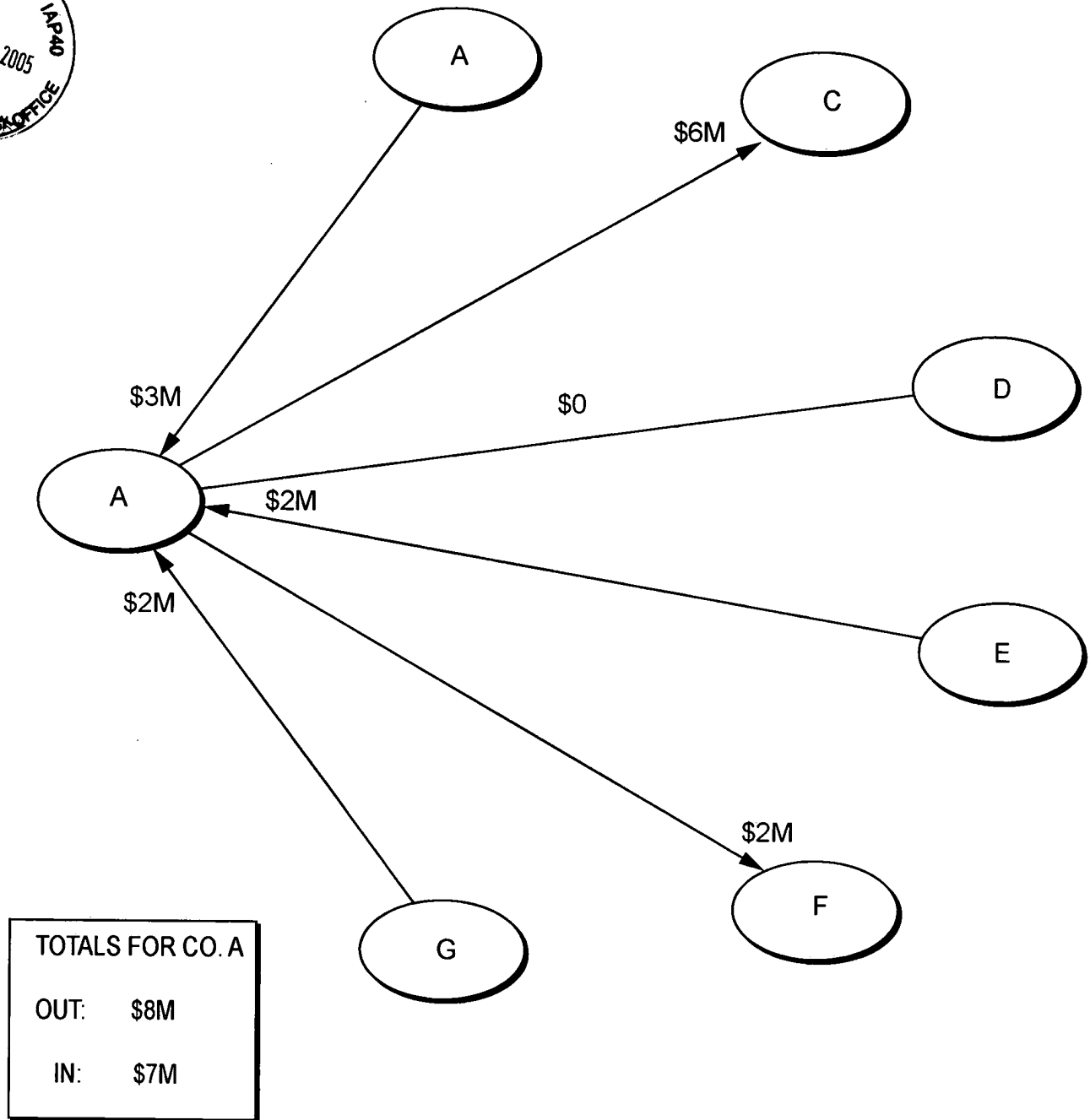
Fig. 2

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MTM COLLATERAL POSTINGS FOR COMPANY A

Fig. 3

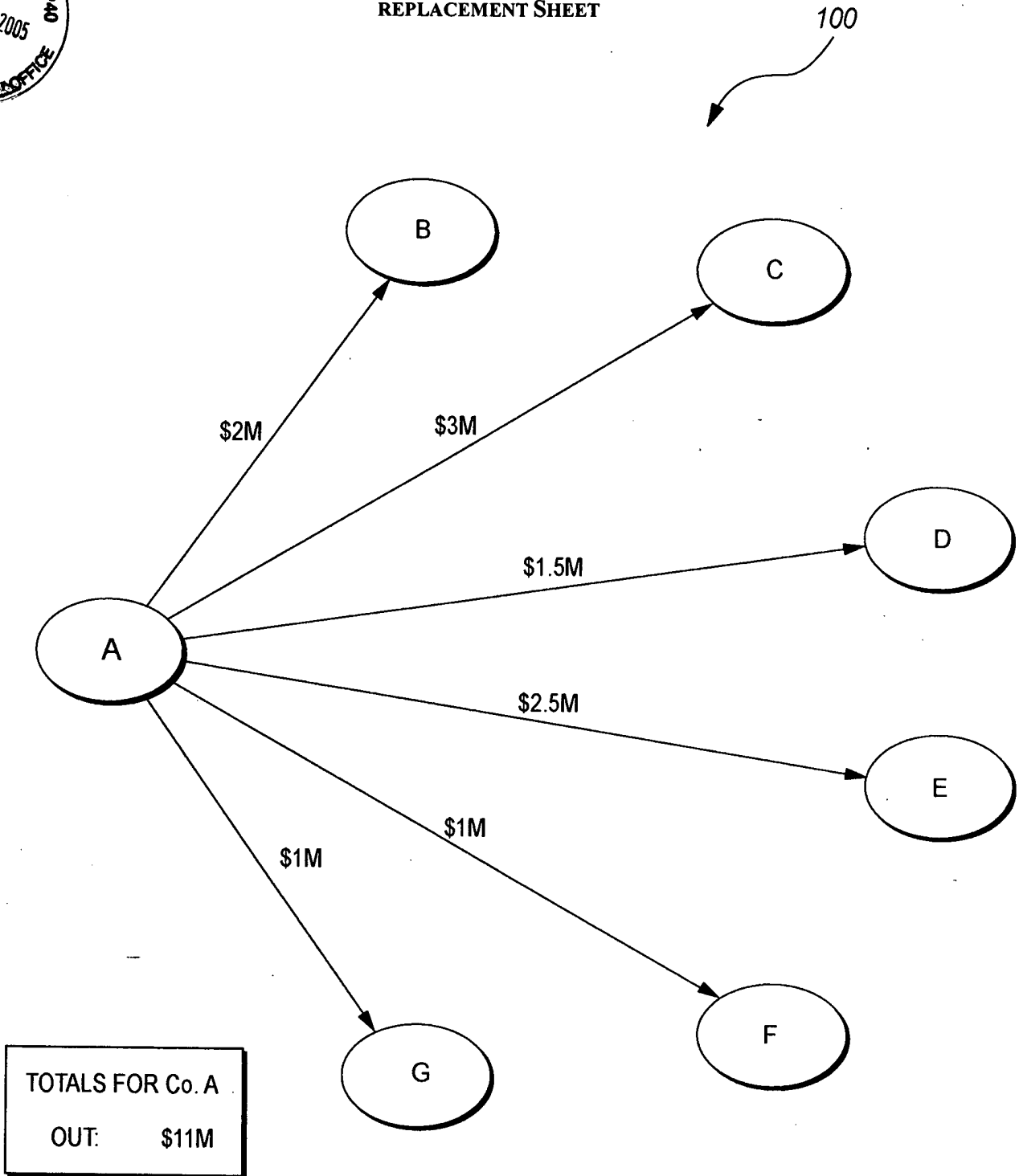


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ANTICIPATORY COLLATERAL POSTINGS FOR COMPANY A

Fig. 4



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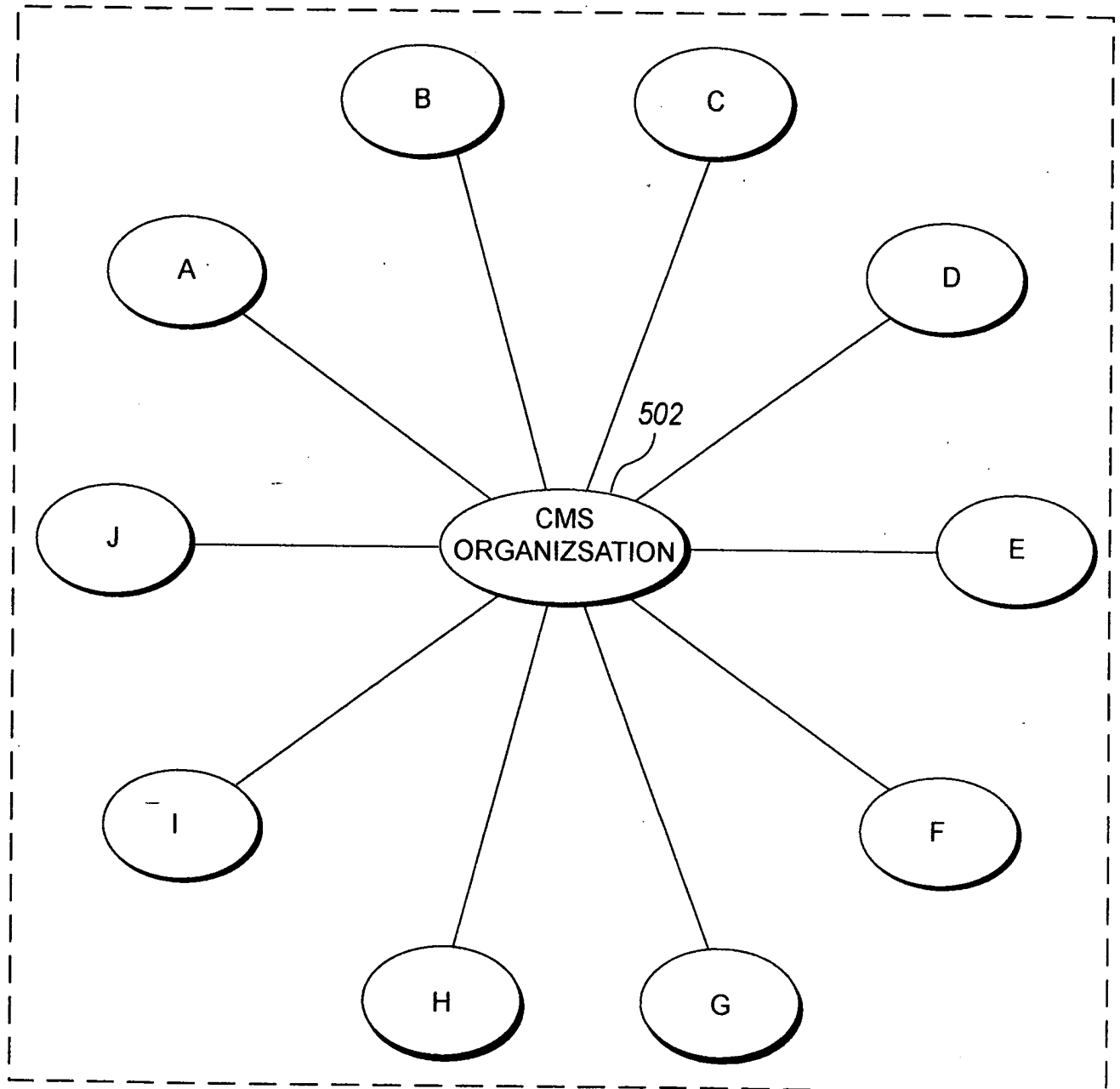


Fig. 5

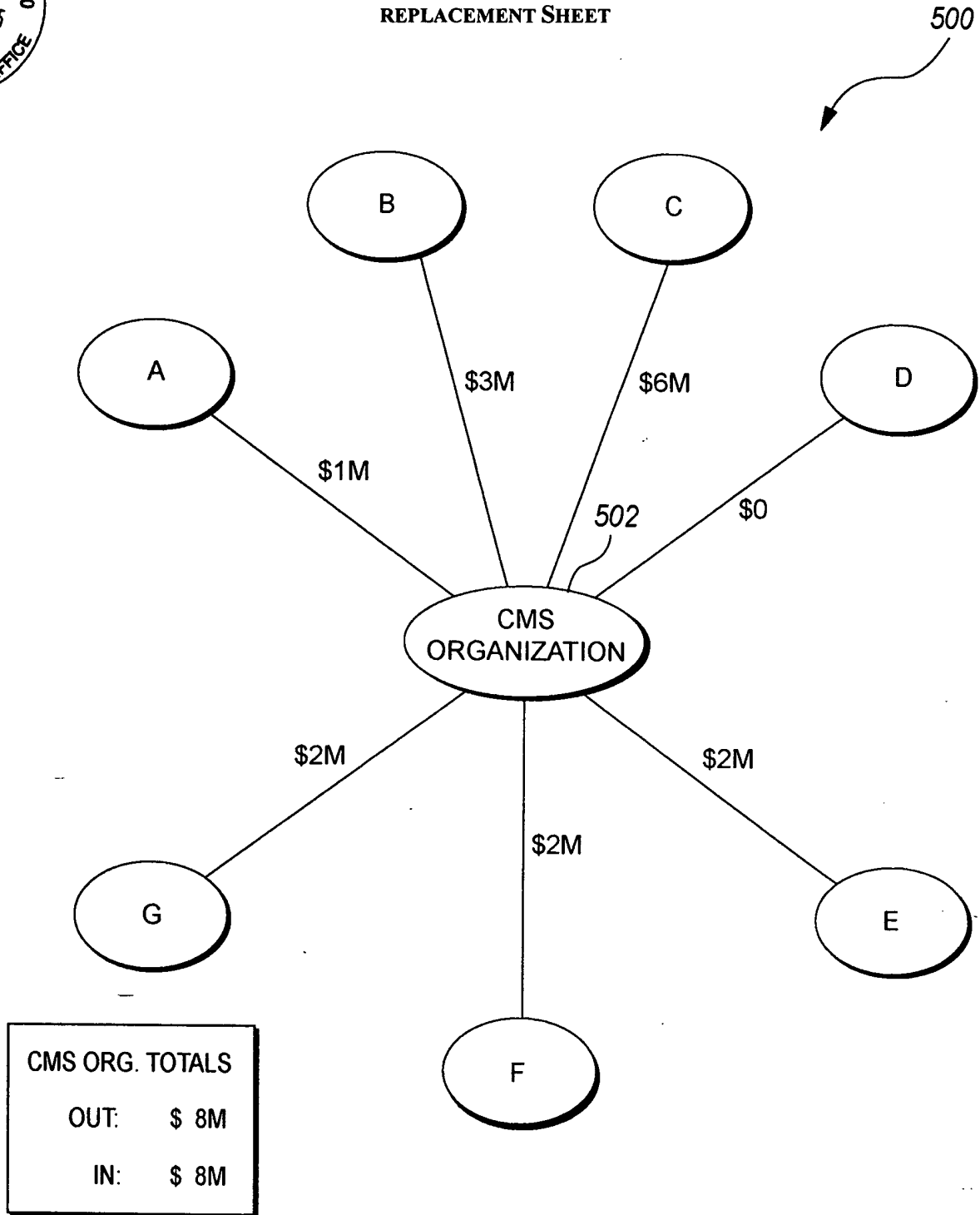


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MTM COLLATERAL POSTINGS FOR COMPANY A

Fig. 6



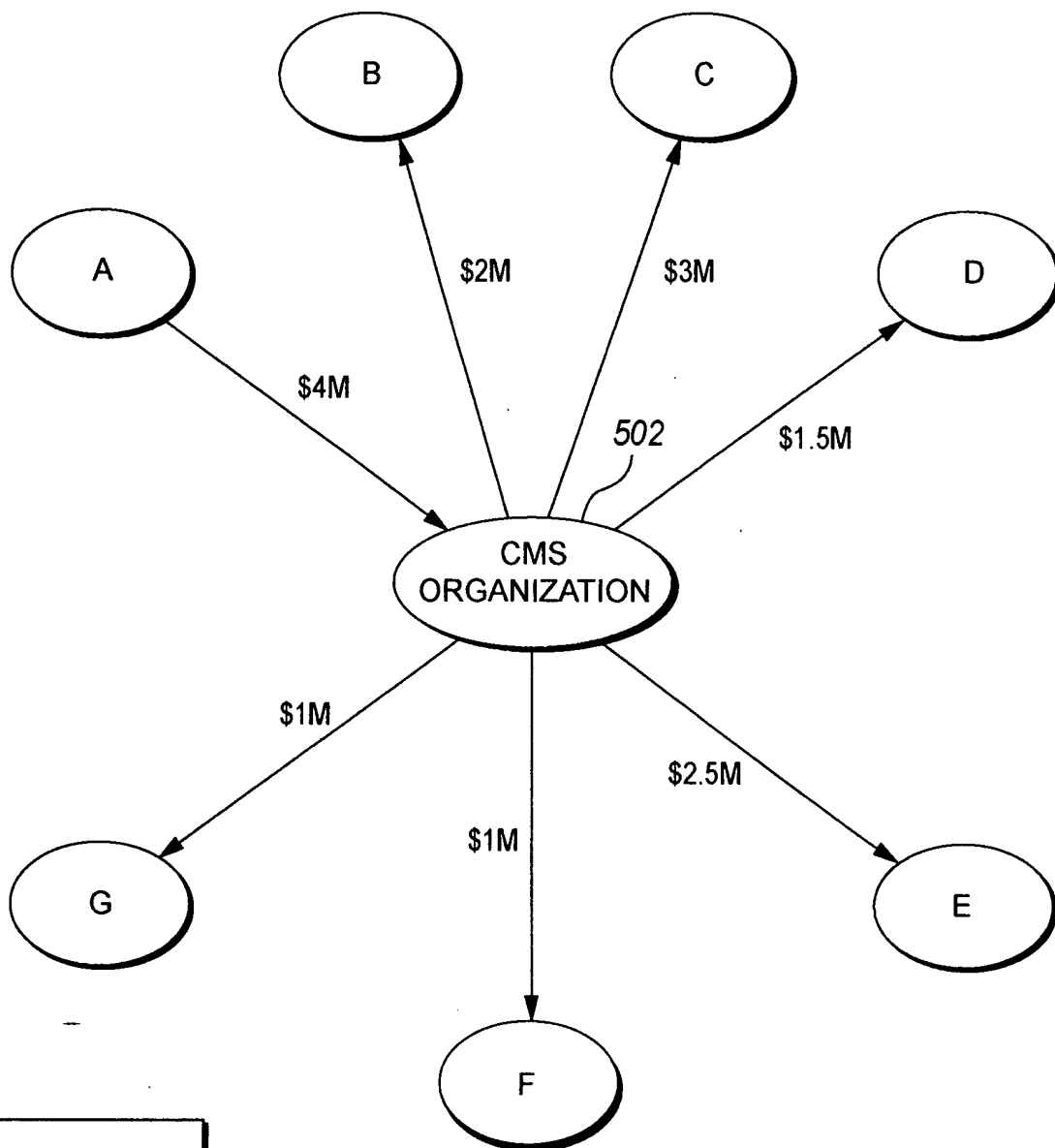
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OUT:	\$11M
IN:	\$ 4M
CREATE:	\$ 7M

ANTICIPITORY COLLATERAL POSTINGS FOR COMPANY A

Fig. 7

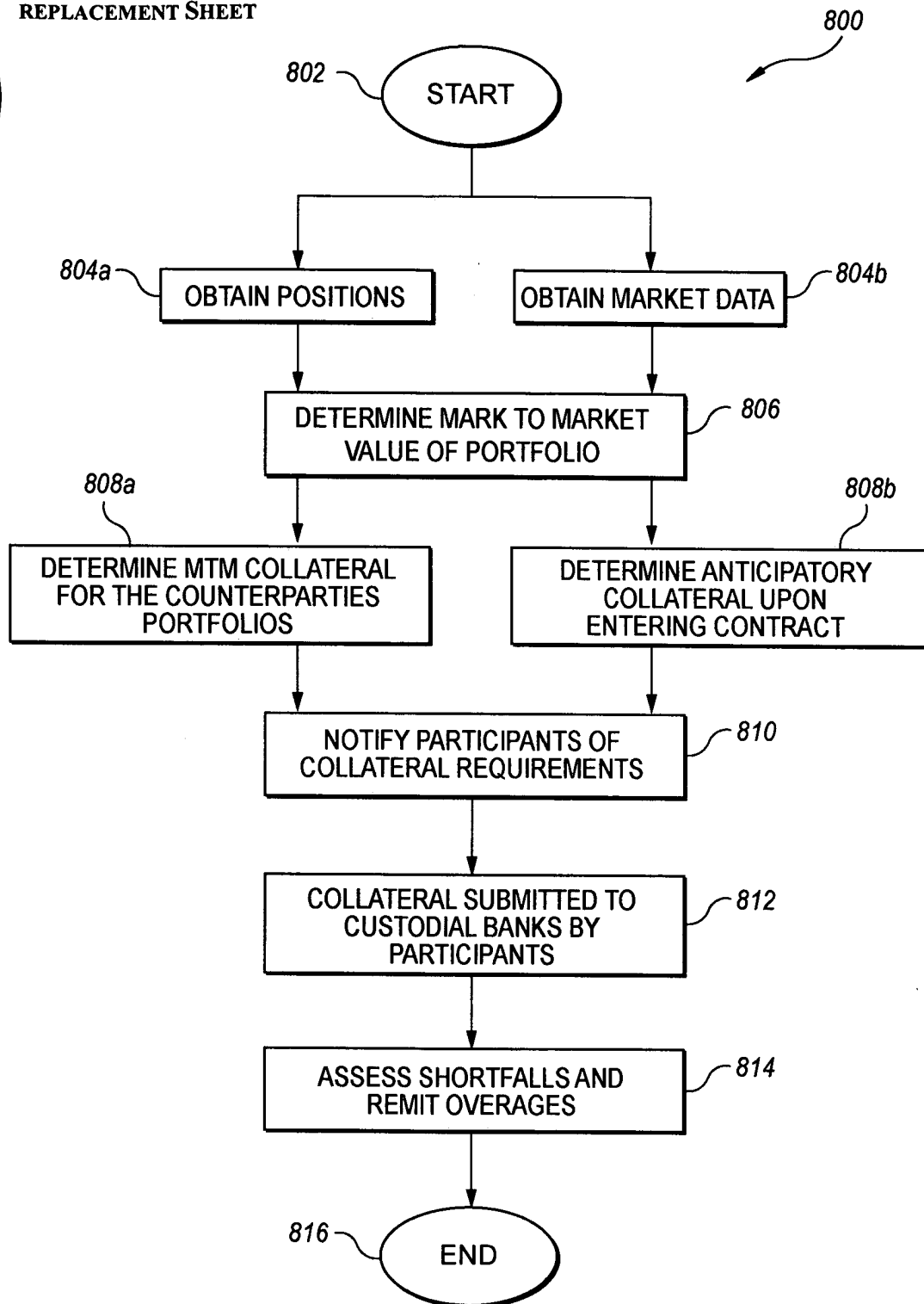


Fig. 8

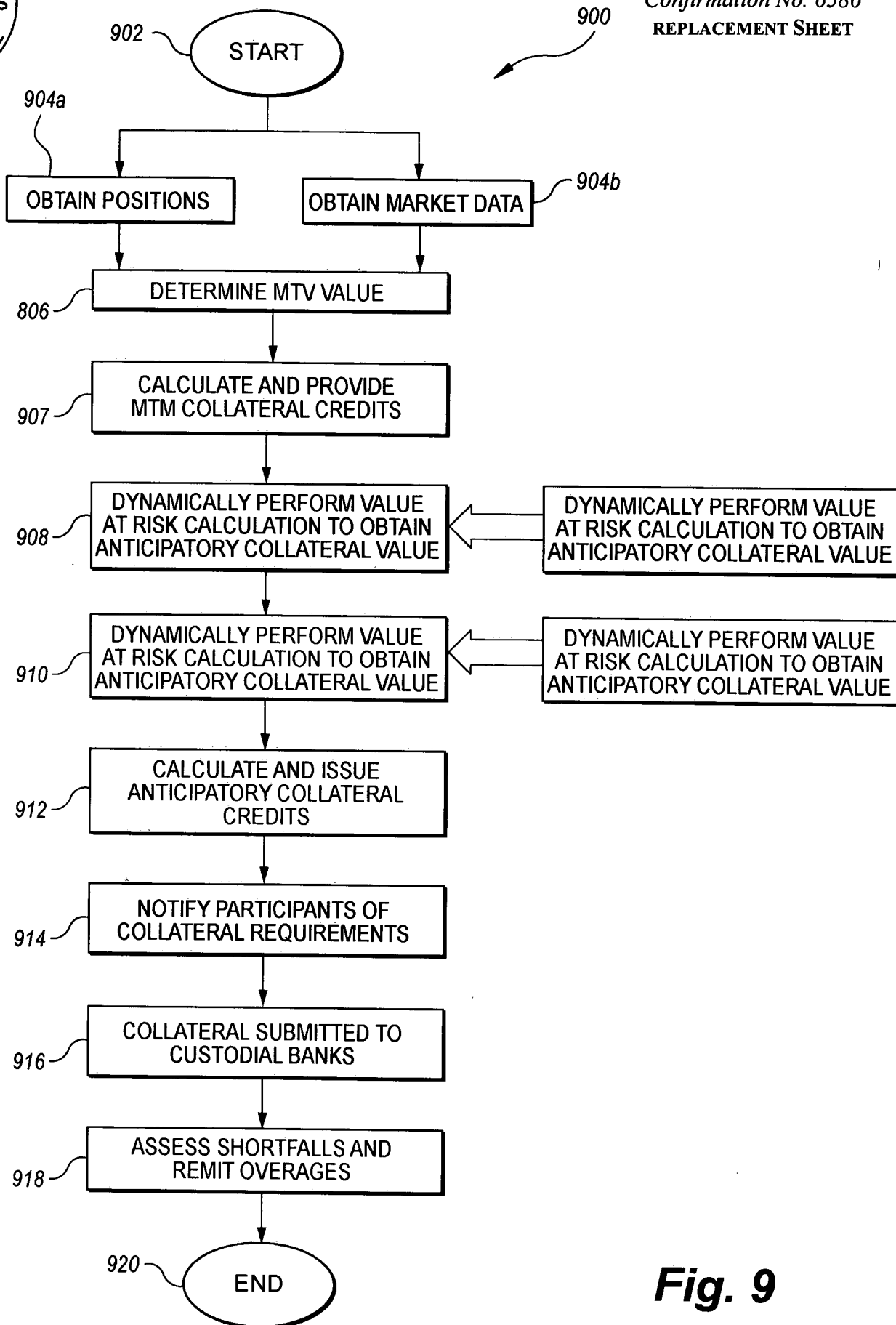


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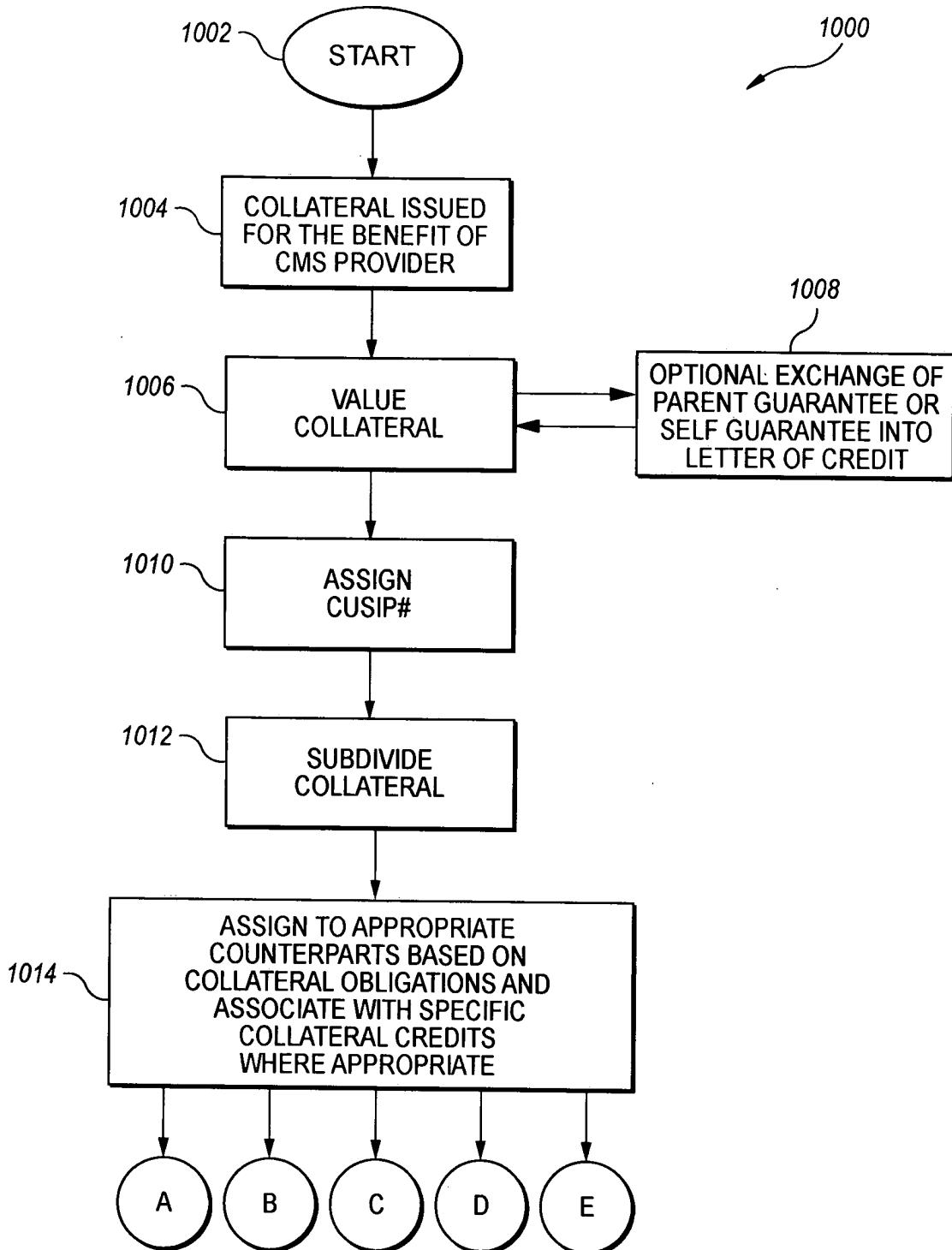


Fig. 10

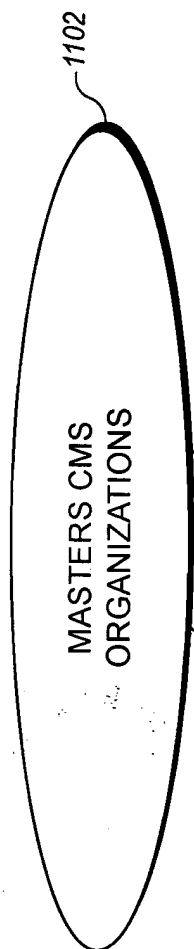


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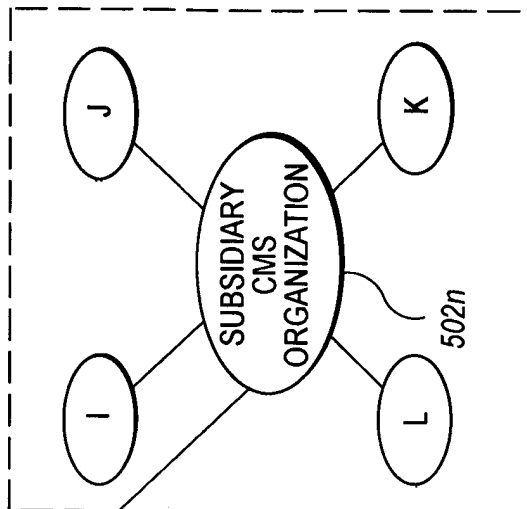
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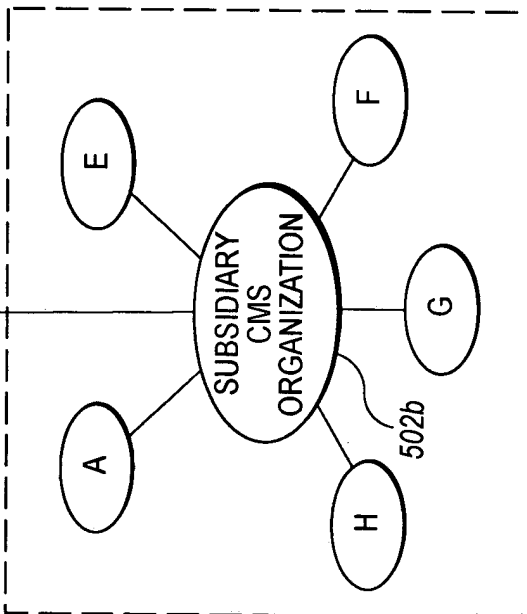


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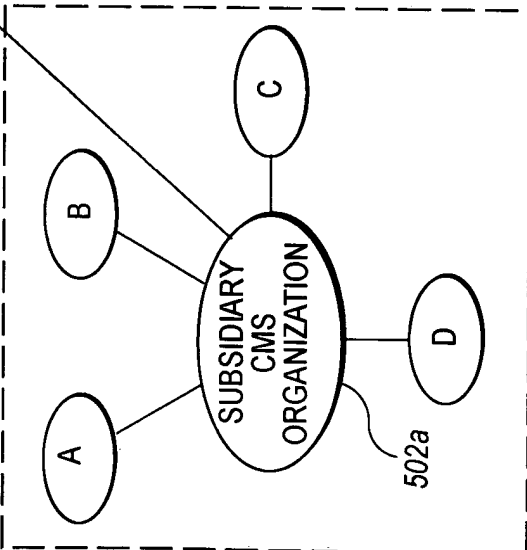


...

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Fig. 11

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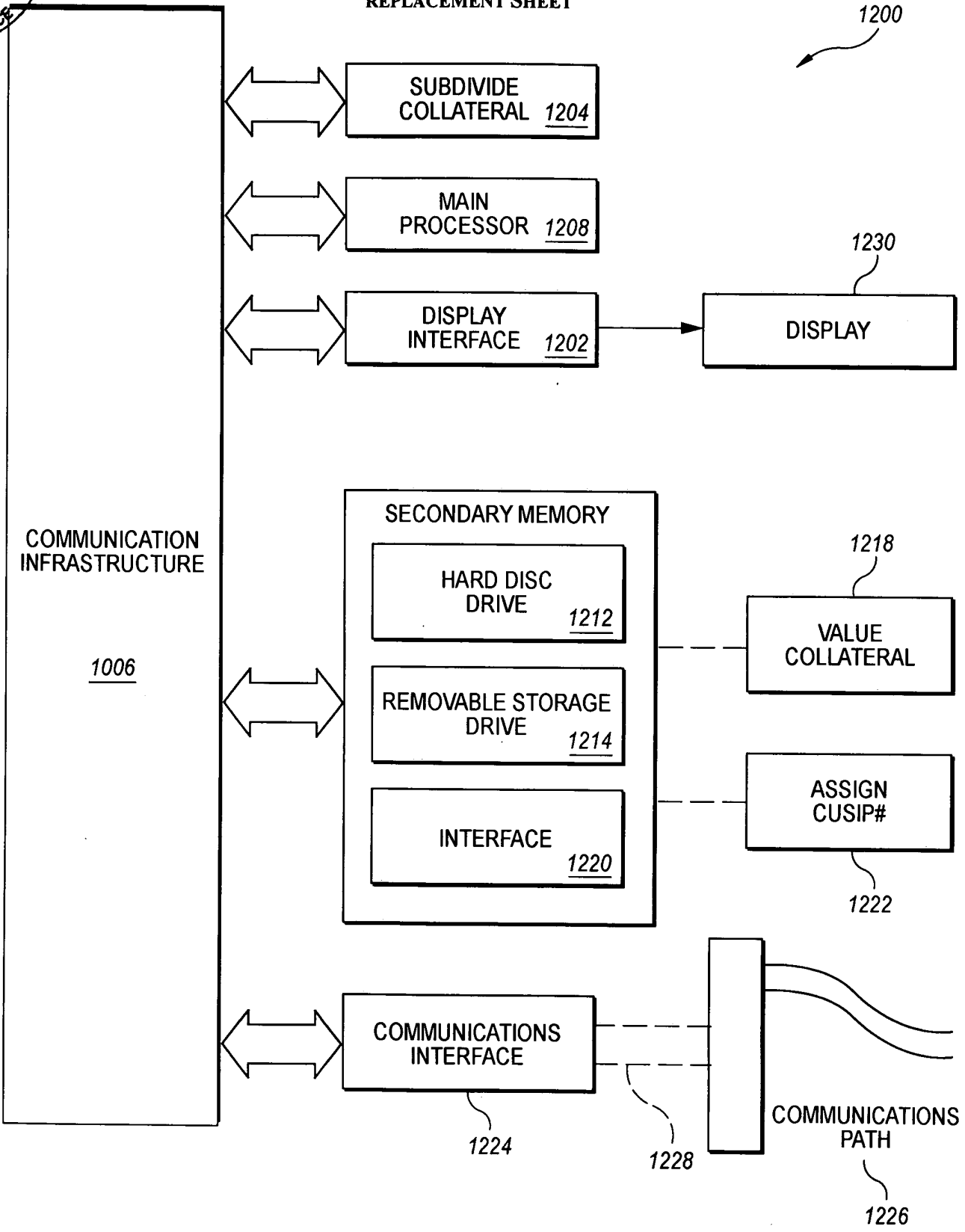


Fig. 12